

Office of the State Treasurer
Georgia Fund 1 Plus
As of December 31, 2017

Georgia Fund 1 Plus: A second investment option for state agencies to benefit from higher yields available by adding credit. GF1 Plus is managed as a low-risk rates/credit portfolio employing both internal and external investment managers.

Duration: 0.21

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK	Collateralized Bank Deposit ¹	01/01/18	\$ 337,564,370	\$ 337,564,370	\$ 337,564,370	NR	NR
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	01/02/18	316,481,561	316,481,561	316,481,561	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	01/02/18	99,720,774	99,720,774	99,720,774	P-1	A-1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	01/02/18	97,373,992	97,373,992	97,373,992	P-1	A-2
DOMESTIC BANK RATED A-1+	Non-Collateralized Bank Deposit	01/02/18	61,200,685	61,200,685	61,200,685	P-1	A-1+
DOMESTIC BANK	Overnight Repurchase Agreement	01/02/18	20,000,000	20,000,000	20,000,000	NR	NR
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ³	01/02/18	150,000,000	150,000,000	150,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ³	01/05/18	150,000,000	150,000,000	150,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement ³	01/11/18	10,000,000	10,000,000	10,000,000	NR	A-1
TAOT 2015-B A3	Asset-Backed Security ²	01/15/18	326,637	327,517	326,425	Aaa	AAA
JP MORGAN CHASE & CO.	Corporate	01/15/18	1,351,000	1,440,419	1,390,257	A3	A-
JOHN DEERE CAPITAL	Corporate	01/16/18	600,000	603,408	603,592	A2	A
WELLS FARGO & CO.	Fixed Rate Corporate Bond	01/16/18	25,000,000	25,016,986	25,173,383	A2	A
BMWLT 2015-2 A3	Asset-Backed Security ²	01/20/18	96,191	96,428	96,214	Aaa	NR
WELLS FARGO BANK N.A.	Fixed Rate Corporate Bond	01/22/18	17,738,000	17,762,737	17,870,311	Aa2	AA-
FOREIGN BANK RATED A-1	Commercial Paper	01/24/18	100,000,000	99,299,607	99,912,451	P-1	A-1
INTERNATIONAL FINANCE CORPORATION	Floating Rate Note	02/02/18	100,000,000	100,009,000	100,109,260	Aaa	AAA
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	02/04/18	215,000,000	215,000,000	215,000,000	P-2	A-1+
CAPITAL ONE BANK	Corporate	02/05/18	1,100,000	1,102,512	1,107,331	Baa1	BBB+
ALLYA 2015-2 A3	Asset-Backed Security ²	02/15/18	575,009	577,615	574,813	Aaa	AAA
MSBAM 2013-C9 A2	Commercial Mortgage-Backed Security ²	02/15/18	234,011	235,646	234,226	Aaa	NR
HUNTINGTON NATIONAL BANK	Corporate	02/26/18	1,200,000	1,204,884	1,206,613	A3	BBB+
CHEVRON CORP.	Corporate	03/02/18	600,000	603,714	602,305	Aa2	AA-
CCM 2013-GC11 A	Commercial Mortgage-Backed Security ²	03/10/18	1,063,510	1,073,854	1,064,923	Aaa	NR
FOREIGN BANK RATED A-1	Term Repurchase Agreement	03/14/18	25,000,000	25,000,000	25,000,000	NR	A-1
ACE INA HOLDINGS	Corporate	03/15/18	600,000	637,362	614,866	A3	A
BURLINGTON NORTH	Corporate	03/15/18	500,000	538,020	512,221	A3	A
MEDTRONIC INC.	Corporate	03/15/18	1,334,000	1,343,392	1,338,931	A3	A
GOLDMAN SACHS GROUP	Corporate	04/01/18	1,305,000	1,403,955	1,338,798	A3	BBB+
CCCT 2014-A8 A8	Asset-Backed Security ²	04/09/18	1,295,000	1,308,658	1,300,103	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	5,000,000	5,010,619	5,018,005	Aaa	AAA
ORACLE CORP.	Corporate	04/15/18	977,000	1,049,599	1,000,058	A1	AA-
ABBVIE INC.	Corporate	05/14/18	1,100,000	1,108,505	1,102,047	Baa2	A-
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	05/21/18	13,000,000	12,982,970	13,007,426	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/08/18	10,000,000	10,026,500	10,016,929	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/11/18	100,000,000	100,000,000	100,000,000	NR	A-1
HART 2015-A A4	Asset-Backed Security ²	06/15/18	771,000	773,168	769,361	NR	AAA
JDOT 2015-A A4	Asset-Backed Security ²	06/15/18	1,164,000	1,172,093	1,163,184	Aaa	NR
INTERNATIONAL FINANCE CORPORATION	Fixed Rate Bond	06/15/18	20,000,000	19,914,200	19,978,390	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	06/22/18	11,000,000	11,030,525	11,014,133	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	07/01/18	59,000,000	59,000,000	59,000,000	NR	A-1
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/19/18	11,205,000	11,143,949	11,225,398	Aaa	AAA
FORDF 2015-A A1	Asset-Backed Security ²	08/15/18	450,000	453,322	450,097	Aaa	AAA
WFRBS 2013-C16 A2	Commercial Mortgage-Backed Security ²	08/15/18	557,000	575,994	562,247	Aaa	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/15/18	25,000,000	24,962,000	25,078,946	Aaa	AA+
BMWLT 2016-1 A4	Asset-Backed Security ²	08/20/18	1,410,000	1,406,916	1,408,163	Aaa	NR
NEXTERA ENERGY	Corporate	09/01/18	420,000	421,378	421,095	Baa1	BBB+
ONCOR ELECTRIC	Corporate	09/01/18	850,000	942,072	894,748	A3	A
INTERNATIONAL FINANCE CORPORATION	Fixed Rate Bond	09/04/18	7,472,000	7,526,822	7,538,703	Aaa	AAA
GSMS 2014-CC18 A2	Commercial Mortgage-Backed Security ²	09/10/18	1,237,173	1,272,500	1,248,281	Aaa	NR
FORDO 2015-B A4	Asset-Backed Security ²	09/15/18	431,000	432,296	429,573	Aaa	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	10/05/18	24,504,000	24,394,241	24,511,572	Aaa	AAA
WOLS 2016-A A3	Asset-Backed Security ²	10/15/18	1,475,000	1,480,935	1,468,931	Aaa	NR
AMEREN ILLINOIS	Corporate	11/15/18	620,000	722,182	667,962	A1	A
NALT 2016-A A4	Asset-Backed Security ²	12/15/18	900,000	905,484	898,912	Aaa	NR
INTERNATIONAL FINANCE CORPORATION	Floating Rate Note	01/09/19	3,000,000	3,004,972	3,012,619	Aaa	AAA
NALT 2016-B A4	Asset-Backed Security ²	01/17/19	1,198,000	1,197,846	1,193,591	Aaa	NR
ANHEUSER-BUSCH INBEV.	Corporate	02/01/19	825,000	837,518	829,821	A3	A-
CATERPILLAR FINANCIAL	Corporate	02/15/19	835,000	949,658	904,288	A3	A
TOYOTA MOTOR CREDIT	Corporate	02/19/19	1,031,000	1,038,062	1,032,837	Aa3	AA-
EXXON MOBIL CORP.	Corporate	03/01/19	1,400,000	1,422,411	1,404,697	Aaa	AA+
AT&T INC.	Corporate	03/11/19	1,375,000	1,403,131	1,386,133	Baa1	BBB+
FIFTH THIRD BANK	Corporate	03/15/19	825,000	840,243	831,212	A3	A-
SBAP 2008-20D 1	Small Business Administration Passthrough ²	04/01/19	668,416	737,204	725,712	Aaa	AA+
SBAP 2008-20E 1	Small Business Administration Passthrough ²	05/01/19	811,082	901,030	878,103	Aaa	AA+
MORGAN STANLEY	Corporate	05/13/19	1,225,000	1,403,109	1,317,908	A3	BBB+

FHMS KPOS A2	Commercial Mortgage-Backed Security ²	05/25/19	807,677	829,194	811,160	Aaa	AA+
BANK OF AMERICA CORP	Corporate	06/01/19	1,200,000	1,388,424	1,298,542	A3	A-
CITIGROUP INC.	Corporate	06/07/19	1,235,000	1,246,095	1,233,105	Baa1	BBB+
CATERPILLAR FINANCIAL	Corporate	06/09/19	532,000	543,805	532,940	A3	A
COMM 2014-UBS4 A2	Commercial Mortgage-Backed Security ²	06/10/19	619,000	643,470	626,127	Aaa	NR
COMET 2016-A3 A3	Asset-Backed Security ²	06/15/19	1,200,000	1,199,992	1,188,557	NR	AAA
PRUDENTIAL FINANCIAL	Corporate	06/15/19	1,024,000	1,179,917	1,102,968	Baa1	A
U.S. TREASURY NOTE	U.S. Treasury	06/15/19	8,671,000	8,683,012	8,553,288	Aaa	AA+
CNH 2016-C A3	Asset-Backed Security ²	06/17/19	1,450,000	1,449,708	1,436,306	Aaa	AAA
WOART 2016-B A3	Asset-Backed Security ²	06/17/19	1,400,000	1,399,642	1,387,142	NR	AAA
SOUTHERN COMPANY	Corporate	07/01/19	1,400,000	1,416,900	1,404,480	Baa2	BBB+
CHAIT 2016-A5	Asset-Backed Security ²	07/15/19	1,298,000	1,297,643	1,283,460	NR	AAA
FORDF 2016-3 A1	Asset-Backed Security ²	07/15/19	1,000,000	999,828	991,709	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	07/15/19	19,327,000	19,288,198	19,068,572	Aaa	AA+
GENERAL ELECTRIC CAP.	Corporate	08/07/19	1,000,000	1,145,450	1,083,591	A2	A
MICROSOFT CORP.	Corporate	08/08/19	1,100,000	1,098,867	1,090,097	Aaa	AAA
JDOT 2016-B A4	Asset-Backed Security ²	08/15/19	1,350,000	1,349,665	1,336,745	Aaa	NR
BERKSHIRE HATHAWAY	Corporate	08/15/19	702,000	701,319	696,581	Aa2	AA
U.S. TREASURY NOTE	U.S. Treasury	09/15/19	18,633,000	18,513,842	18,369,390	Aaa	AA+
PFIZER INC.	Corporate	12/15/19	758,000	757,454	753,806	A1	AA
DELTA AIR LINES	Corporate	12/17/19	540,027	602,400	585,504	A1	A
US BANK N.A.	Corporate	01/24/20	597,000	595,740	599,687	A1	AA-
STATE OF ISRAEL	Floating Rate Note	04/01/20	10,000,000	10,000,000	10,001,099	A1	A+
SBAP 2010-20G 1	Small Business Administration Passthrough ²	07/01/20	938,602	987,328	999,170	Aaa	AA+
SBAP 2009-20K 1	Small Business Administration Passthrough ²	11/01/20	1,008,924	1,080,219	1,065,481	Aaa	AA+
AMERICAN AIRLINES PT TRS	Corporate	01/31/21	548,366	596,463	589,011	A3	A
			\$ 2,127,336,007	\$ 2,128,365,128	\$ 2,128,198,008		

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.
2. For securitized bonds with amortizing cash flows, the date on which the last principal cash flow is projected to be received is used as the maturity date.
3. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

1/25/2018
UNAUDITED

Schedule XI